Exhibit 2

From: Wells, Peter

Sent: Wednesday, June 13, 2012 11:49 AM **To:** 'Adam Larosa'; 'Richard Markowitz'

Cc:Ben-Jacob, MichaelSubject:RE: Form S Reporting

Attachments: Xiphias LLC Pension PLan - TIC Form S - May.pdf; California Catalog Company

Pension Plan - TIC Form S - May.pdf; Free Street - TIC Form S - May.pdf; Lion

Advisory Inc. Pension Plan - TIC Form S - May.pdf; Michelle Investments Pension Plan - TIC Form S - May.pdf; Mill River Capital Management Pension Plan - TIC Form S - May.pdf; Pension and Retirement Plan Investments I - TIC Form S - May.pdf

Categories: RETAIN

Adam and Richard,

We have heard back from the New York Federal Reserve and they have concluded that we should continue to file the TIC Form S. As a result, attached to this email are the TIC Form S reports, which are due on Friday, for the following entities:

- Free Street Partners LP
- 2. Pension and Retirement Investments I, LP
- 3. Xiphias LLC Pension Plan
- 4. Michelle Investments Pension Plan
- 5. Mill River Capital Management Pension Plan
- 6. Lion Advisory Inc. Pension Plan
- 7. California Catalog Company Pension Plan

We are still waiting on the RSSD number for the newer entities but we can type those in on the signature page prior to filing. Assuming all is order Adam can sign on behalf of the above entities.

Let me know if there are any questions.

Regards, Peter

IRS CIRCULAR 230 DISCLOSURE: To ensure compliance with Treasury Department regulations, we inform you that any U.S. federal tax advice contained in this correspondence (including any attachments) is not intended or written to be used, and cannot be used for the purpose of (i) avoiding penalties that may be imposed under the U.S. Internal Revenue Code or (ii) promoting, marketing or recommending to another party any transaction or matter addressed herein.

Peter Wells

#AYE SCHOLER LLP 425 Park Avenue | New York, New York 10022 T: +1 212.836.8662 | F: +1 212.836.6447 peter.wells@kayescholer.com | www.kayescholer.com

DEFENDANTS' EXHIBIT DX3289

Case No:18-MD-2865 (LAK)

CONFIDENTIAL WH_MDL_00285263

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From: Adam Larosa [mailto:alarosa@argremgt.com]

Sent: Tuesday, June 12, 2012 12:22 PM

To: Wells, Peter **Cc:** Ben-Jacob, Michael

Subject: RE: Form S Reporting

Adam La Rosa

Director Argre Management LLC 40 West 57th Street New York, New York 10019

Tel: 212-247-2600 Mobile: 732-272-4445 Fax: 212-247-2753

e-mail: alarosa@argremgt.com

From: Wells, Peter [mailto:Peter.Wells@kayescholer.com]

Sent: Monday, June 11, 2012 9:18 PM

To: Adam Larosa **Cc:** Ben-Jacob, Michael

Subject: RE: Form S Reporting

Thanks. We will call you on your cell then.

Regards, Peter

From: Adam Larosa [mailto:alarosa@argremgt.com]

Sent: Monday, June 11, 2012 7:51 PM

To: Wells, Peter **Cc:** Ben-Jacob, Michael

Subject: RE: Form S Reporting

No problem Peter – I'll walk you through it. 12 is fine with me.

Do you want to just call me on my cell? I'll be working from home tomorrow.

Adam La Rosa

Director Argre Management LLC 40 West 57th Street New York, New York 10019

Tel: 212-247-2600 Mobile: 732-272-4445 Fax: 212-247-2753

e-mail: alarosa@argremgt.com

From: Wells, Peter [mailto:Peter.Wells@kayescholer.com]

Sent: Monday, June 11, 2012 6:41 PM

To: Adam Larosa

2

Cc: Ben-Jacob, Michael

Subject: RE: Form S Reporting

Adam,

Can we set up a time for a call tomorrow to walk through the spreadsheet a bit? As an example, we were having trouble lining up the numbers that were reported for last month (see the attached email) with the spreadsheet you sent.

Does 12:00 work for you tomorrow?

Regards, Peter

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Peter Wells

₩AYE SCHOLER LLP 425 Park Avenue | New York, New York 10022 T: +1 212.836.8662 | F: +1 212.836.6447 peter.wells@kayescholer.com | www.kayescholer.com

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From: Adam Larosa [mailto:alarosa@argremgt.com]

Sent: Monday, June 11, 2012 2:33 PM **To:** Wells, Peter; Ben-Jacob, Michael

Cc: Richard Markowitz; Alicia O'Donnell; Matthew Stein; John H. van Merkensteijn, III; Jérôme LHOTE

Subject: Form S Reporting

Michael/Peter,

Attached is the spreadsheet for the information needed to complete Form S.

As you know we need to report again for Ezra, Free Street and Pension and Retirement Investment Plan for May's activity - as we did for April's.

As you might remember we set up additional Pension Funds that we need you report on as well for May:

Xiphias LLC Pension Plan Michelle Investment Pension Plan Mill River Capital Management Pension Plan Lion Advisory Inc. Pension Plan California Catalog Company Pension Plan

Please review each tab of the attached spreadsheet and let me know if you have questions or need additional information on the new Pension Plans in order to prepare and submit this filing.

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Best,

Adam La Rosa Director Argre Management LLC 40 West 57th Street New York, New York 10019 Tel: 212-247-2600

Mobile: 732-272-4445 Fax: 212-247-2753

e-mail: <u>alarosa@argremgt.com</u>

Please type or print:

Name of Reporting Entity:

Xiphias LLC Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

١,

(Signature of Officer Authorized to Sign Report) of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 et seq.; 22 U.S.C. 3101 et seq.). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

FORM S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for International Affairs

> Revised June 2011 Form Approved OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

				nsion Plan		umber:			s of Date:				
				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY: AGEN	TIONS AND SPONSORED	U.S. CORPORA BOM		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	-	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7												
Bank for nternational Settlements	1330-7												
Belarus	1620-9												
elgium	1025-1												
osnia and Ierzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Syprus	1040-5												
zech Republic	1528-8												
Denmark	1050-2												
stonia uropean Central	1540-7 1350-1												
Sank	10010												
aroe Island	1061-8												
inland	1070-7												
rance	1080-4 1653-5												
Georgia	1100-2												
Germany Gibraltar	1100-2												
oibraitar Oreece	1120-7												
ireece ireenland	10545					<u> </u>							
iuernsey	1300-6												
oly See	1310-2												
ungary	1550-4												
celand	1130-4												
eland	1140-1												
sle of Man	1300-8												

Name of Rep	oorting E	ntity:		nsion Plan		ımber:		<u> </u>	s of Date:	May 31, 2012		orm S Page 3	
				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign S	ecurities
FOREIC COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY: AGEN	TIONS AND SPONSORED	U.S. CORPO		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	16543												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												ļ
Luxembourg	1170-3												
Macedonia	1441-9												ļ
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6 1610-1												
Russia San Marino	1240-8												
Serbia and	1321-8												
Montenegro	1321-0												l
Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5												
Sweden	1260-2												
Switzerland	1268-8												
Tajikistan	1657-8												
Turkey	1280-7												
Turkmenistan	1661-6												
Ukraine	1640-3												
United Kingdom	1300-5											270	331
Uzbekistan	1670-5												
TOTAL EUROPE	1999-2							1				270	331

ac or ite				ension Plan		umber:			o or bute.	May 31, 2012		orm S Page 4	
						of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
FOREIC COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	INCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPORAT BON		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA	2999-8												
LATIN AMERICA	3010-4												
Argentina Belize	3571-8												
Bolivia	3020-1			 									
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												-
Falkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Mexico	3170-4												
Vicaragua	3180-1												
⊃anama	3188-7												
Paraguay	3210-7												
Peru	3220-4												
Suriname	3770-2												
Jruguay	3260-3												
/enezuela	3271-9												
TOTAL LATIN America	3994-2												

				Purchases	and Sales	of Domestic S	ecurities			Purchase	s and Sales	of Foreign Se	curities
Foreig Countr		U.S. TREAS FEDERAL FINA BONDS AN	INCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	U.S GOV'T 'IONS AND SPONSORED	U.S. CORPORA BON	TE AND OTHER	U.S. EQ	UITIES	FOREIGN		FOREIGN	
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
CARIBBEAN		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Anguilla Antigua and	3022-8 3520-3												
Barbuda Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
Total	3440-1												
CARIBBEAN								1					

Name of Repo						ımber:				May 31, 2012			of 11
-				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
Foreigi Countri		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPO		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
<u>Asia</u>													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8 4500-4							-					
East Timor Hong Kong	4200-4 4200-5							-					
India	4210-2							1					-
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1												
Japan	4260-9												
Jordan Korea, North	4270-6 4440-7							-					
Korea, North	4300-1												
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia Nepal	4381-8 4420-2												
Oman	4410-5												
Pakistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
Singapore	4601-9									ļ		1	
Sri Lanka Syria	4131-9 4620-5							1		-			
Taiwan	4630-2							1					
Thailand	4641-8							1					
United Arab													
Emirates													
(Trucial States)	4660-4												
/ietnam	4690-6		•		•		•						
Nest Bank & Gaza	4720-1												
Yemen	4710-4												

		ntity: ^{Xiphi}											
				Purchases	s and Sales	of Domestic	Securities			Purchase	s and Sales	of Foreign S	ecurities
FOREIGN COUNTRIE		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF I CORPORATI FEDERALLY-S AGENO	IONS AND PONSORED	U.S. CORPO		U.S. EQ	QUITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Asia cont													
TOTAL ASIA	4999-9												
<mark>AFRICA</mark> Algeria	5010-5												
Angola	5020-2												
Bank of Central African States (BEAC)	5031-8												ı
Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African Republic Central Bank of	5130-6 5064-4												
West African States (BCEAO)	3004-4												ı
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												ı
Djibouti	5230-2												
Egypt	5700-2									1			
Equatorial Guinea	5194-2												
Eritrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7 5260-4									1			
Ghana Guinea	5270-1	-		-				1		+			
Guinea Guinea-Bissau	5440-2	+		+						 			
Kenya	5310-4							 		1			
_esotho	5315-5												
_iberia	5320-1												
_ibya	5330-9												
Madagascar	5340-6												
Vlalawi	5350-3	L		 						 			
Mali Mauritania	5358-9 5370-8									ļ			

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				Purchase	s and Sales	of Domestic S	Securities			Purchase	s and Sales	of Foreign S	ecurities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPO OTHER E		U.S. EG	QUITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
Africa Cont.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome &	5520-4												
Principe													
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9							1					
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5							 					
Togo	5650-2												
Tunisia	5670-7							 					
Uganda	5680-4							 					
Nestern Sahara	5600-6												
Zambia	5720-7												
Zimbabwe TOTAL AFRICA	5470-4 5999-4												

'				ension Plan		umber:			s of Date: _			orm S Page 9	
						of Domestic	Securities			Purchase	es and Sales	of Foreign Se	curities
Foreig Countri		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TONS AND SPONSORED	U.S. CORPO OTHER		U.S. E	QUITIES	FOREIGN	I BONDS	FOREIGN E	:QUITIES
	CODE	PURCHASES (1) Millions	SALES (2) Millions	PURCHASES (3) Millions	SALES (4) Millions	PURCHASES (5) Millions	SALES (6) Millions	PURCHASES (7) Millions	SALES (8) Millions	PURCHASES (9) Millions	SALES (10) Millions	PURCHASES (11) Millions	SALES (12) Millions
						1						1	
OTHER COUNTRIES Australia	6008-9												l
Ausuana British Indian	6020-8												
Ocean Territory	0020-0	l											l
Cook Islands	6040-2												
-iji	6060-7												
rench Polynesia	6070-4												
Kiribati	6052-6												
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1	 											
New Caledonia	6140-9												
New Zealand	6168-9												
Viue	6180-8												
^o alau	6250-2												
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												
St. Pierre and Miquelon	6221-9												
Samoa	6261-8												
Solomon Islands	6230-8												
okelau Islands	6240-5												
onga	62448												
uvalu	6051-8	 											—
/anuatu	6160-3	L											
Wallis and Futuna	6011-9												—
TOTAL ALL OTHER COUNTRIES	6990-6												

Name of Rep	orting E	ntity:	nias LLC Pe	ension Plan	ID N	umber:			\s of Date: _	ay 31, 2012	TIC F	orm S Page 1	0 of 11
				Purchase	s and Sales	of Domestic	Securities			Purchas	es and Sales	of Foreign Se	ecurities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER		U.S. E	QUITIES	FOREIG	N BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1) Millions	SALES (2) Millions	PURCHASES (3) Millions	SALES (4) Millions	PURCHASES (5)	SALES (6) Millions	PURCHASES (7) Millions	SALES (8) Millions	PURCHASES (9)	SALES (10) Millions	PURCHASES (11) Millions	SALES (12) Millions
International & F	Pegional										1	1	1
Organizations	regional												
International	7290-7												
European	7390-3												
Latin American	7491-8												
Caribbean	7494-2												
Asian	7590-6												
African Middle Eastern	7690-2 7790-9												
Total Int'l &	7999-5												
REGIONAL ORGS	1999-0												
REGIONAL ORGS										I	l	1	
GRAND TOTAL	9999-6											270	331
OF WHICH ITEM: ASSET-BACKED S	ECURITIES 8999-1												

Name of Repo	orting Er	itity:Xiphias	s LLC Pension	Plan ID	Number:		As of Da	May 31, 2012	TIC Form S	Page 11 of 11
MEMORANDU	M: PURC	HASES AND	SALES OF LON	G-TERM DOMES	STIC SECURITIES	S BY FOREIGN	OFFICIAL INS	<u>TITUTIONS</u>		
FOREIG		FINANCING BA	Y AND FEDERAL ANK BONDS AND DTES	AND FEDERAL	V'T CORPORATIONS LY-SPONSORED NCIES	U.S CORPORAT BON		U.S. EG	UITIES	
Countri	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	
										_
										-
										1
										-
										1
										1
On the Table	0000.0									- 1
GRAND TOTAL	9999-6									J
OE MUIOU EQUIT	E.4									
OF WHICH FOLIT ASSET-BACKED SECURITIES 8999										

Please type or print:

Name of Reporting Entity:

California Catalog Company Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

١,

(Signature of Officer Authorized to Sign Report) of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

FORM S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for International Affairs

> Revised June 2011 Form Approved OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

TIC Form S Page 2 of 11

				Purchases	and Sales	of Domestic S	ecurities			Purchase	s and Sales	of Foreign Se	curities
Foreig Countri	ES	U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPORAT BON	DS	U.S. EQU	UITIES	FOREIGN	I BONDS	FOREIGN E	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	_	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
vustria	1018-9												
\zerbaijan	1652-7												
Bank for nternational Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and	1410-9												
Herzegovina Bulgaria	1520-2												
Droatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8			1									
Denmark	1050-2			1									
Estonia	1540-7												
European Central Bank	1350-1												
aroe Island	1061-8												
inland	1070-7												
rance	1080-4												
Georgia	1653-5						· · · · · · · · · · · · · · · · · · ·						
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
celand	1130-4												
reland	1140-1												
sle of Man	1300-8												

Name of Reporting Entity: California Catalog Company Pension Plan TIC Form S Page 3 of 11

Name of Rep	orting E	ntity:			וט אנ	ımber:		A	s of Date:		TIC FO	orm S Page 3	of 11
				Purchases	and Sales o	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
Foreig Countr		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER		U.S. EQ	UITIES	FOREIGI	N BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	1654-3												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and Montenegro	1321-8												
Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5												
Sweden	1260-2												
Switzerland	1268-8												
Tajikistan	1657-8												
Turkey	1280-7												
Turkmenistan	1661-6												
Ukraine	1640-3												
United Kingdom	1300-5											132	131
Uzbekistan	1670-5												
TOTAL EUROPE	1999-2											132	131

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Name of Reporting Entity: ID Number: As of Date: TIC Form S Page 4 of 11

				Purchases	and Sales	of Domestic S	ecurities			Purchase	s and Sales	of Foreign Se	curities
Forei Countr		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TIONS AND SPONSORED	U.S. CORPORAT BON		U.S. EQU	UITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1) Millions	SALES (2) Millions	PURCHASES (3) Millions	SALES (4) Millions	PURCHASES (5) Millions	SALES (6) Millions	PURCHASES (7) Millions	SALES (8) Millions	PURCHASES (9) Millions	SALES (10) Millions	PURCHASES (11) Millions	SALES (12) Millions
0	0000 0	Millions	Willions	Millions	Willions	Willions	Millions	Willions	Willions	Millions	Millions	Millions	Willions
CANADA	2999-8												
LATIN AMERICA	•			I 1		1							
Argentina	3010-4												
Belize	3571-8												,
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												
Falkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Mexico	3170-4												
Nicaragua	3180-1												
Panama	3188-7												
Paraguay	3210-7												
Peru	3220-4												
Suriname	3770-2												
Uruguay	3260-3												
Venezuela	3271-9												
TOTAL LATIN AMERICA	3994-2												

Name of Reporting Entity: _____ ID Number: _____ As of Date: _____ May 31, 2012 TIC Form S Page 5 of 11

FOREIGN COUNTRIES CODE CARIBBEAN Anguilla 3022-8 Antigua and 3520-3 Barbuda Aruba 3525-4 Bahamas 3531-9 Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominican 3080-5 Republic Eastern 3541-6 Caribbean Central Bank	U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT	U.S GOV'T	of Domestic S				Purchase	es and Sales	of Foreign Se	curities
COUNTRIES CODE CARIBBEAN Anguilla 3022-8 Antigua and 3520-3 Barbuda Aruba 3525-4 Bahamas 3531-9 Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern 3541-6 Caribbean	FEDERAL FINA BONDS AN	NCING BANK	CORPORAT									
CARIBBEAN Anguilla 3022-8 Antigua and 3520-3 Barbuda 3525-4 Bahamas 3531-9 Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6			AGEN	SPONSORED	U.S. CORPORAT BON	TE AND OTHER IDS	U.S. EQI	JITIES	FOREIGN	BONDS	FOREIGN E	:QUITIES
Anguilla 3022-8 Antigua and Barbuda 3520-3 Aruba 3525-4 Bahamas 3531-9 Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
Anguilla 3022-8 Antigua and Barbuda 3520-3 Aruba 3525-4 Bahamas 3531-9 Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Antigua and 3520-3 Barbuda Aruba 3525-4 Bahamas 3531-9 Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern 3541-6 Caribbean			1	ļ								
Barbuda Aruba 3525-4 Bahamas 3531-9 Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6			1	ŀ								
Bahamas 3531-9 Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern 3541-6 Caribbean			1									
Barbados 3015-5 Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6												
Bermuda 3560-2 Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6												
Cayman Islands 3613-7 Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6												
Cuba 3070-8 Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6												
Dominica 3621-8 Dominican 3080-5 Republic Eastern Caribbean 3541-6												
Dominican 3080-5 Republic Eastern 3541-6 Caribbean												
Republic Eastern 3541-6 Caribbean												
Eastern 3541-6 Caribbean												
Grenada 3670-6												
Guadeloupe (and 3680-3 smaller French islands)												
Haiti 3140-2												
Jamaica 3160-7												
Martinique 3700-1												
Montserrat 3710-9												
Netherlands 3720-6 Antilles												
St. Kitts and 3730-3 Nevis												
St. Lucia 3750-8												
St. Vincent & the 3760-5 Grenadines												
Trinidad and 3240-9 Tobago												
Turks and Caicos 3781-8 Islands												
Virgin Islands, 3580-7 British												
TOTAL 3440-1 CARIBBEAN			1	l l								

Name of Reporting Entity: California Catalog Company Pension Plan ID Number: As of Date: May 31, 2012 TIC Form S Page 6 of 11

Name of Repo	orting E	ntity:			וא עו	umber:		<u> </u>	s of Date:		IIC F	orm S Page 6	of 11
_				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
Foreigi Countrii		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER I		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Shutan	4081-9												
Irunei	4100-9												
urma	4110-6												
ambodia	4120-3												
hina, Mainland	4140-8												
ast Timor	4500-4					1							
long Kong ndia	4200-5 4210-2					+						1	
idonesia	4210-2												
an	4230-7											1	
aq	4240-4												
rael	4250-1												
apan	4260-9												
ordan	4270-6												
orea, North	4440-7												
orea, South	4300-1												
uwait	4310-9												
aos ebanon	4330-3 4341-9					1						1	
lacau	4341-9												
lalaysia	4360-5												
laldives	4370-2												
longolia	4381-8												
epal	4420-2												
man	4410-5												
akistan	4470-9												
hilippines	4480-6												
atar audi Arabia	4510-1 4560-8			-								1	
ingapore	4500-6			1		1				1		 	
ri Lanka	4131-9												
yria	4620-5					1				1			
aiwan	4630-2												
hailand	4641-8												
Inited Arab													
mirates													
(Trucial States)	4660-4												
ietnam	4690-6												
Vest Bank & Gaza	4720-1												
emen/	4710-4												

TIC Form S Page 7 of 11

				Purchase	s and Sales	of Domestic	Securities			Purchase	es and Sales	of Foreign S	ecurities
Foreign Countrie		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER		U.S. E	QUITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL A SIA	4999-9												
AFRICA						 				 	 		
Algeria	5010-5												
ingola	5020-2												
Bank of Central	5031-8									1			
African States													
BEAC)													
Senin	5180-2												
lotswana	5050-4												
Jurkina Faso	5711-8												
urundi	5080-6												
ameroon	5100-4												
ape Verde	5120-9												
entral African epublic	5130-6												
Central Bank of	5064-4									1			
Vest African	3004-4												
States (BCEAO)													
had	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory	5300-7												
Coast)													
jibouti	5230-2												
gypt	5700-2												
quatorial Guinea	5194-2 5201-9									1	-		
ritrea thiopia	5210-8												
iniopia Sabon	5241-8					 				 			
Bambia, The	5250-7			 		 				 			
Shana	5260-4												
luinea	5270-1					1				1	1		
luinea-Bissau	5440-2					1				1			
enya	5310-4												
esótho	5315-5												
iberia	5320-1												
ibya	5330-9												
ladagascar	5340-6												
lalawi	5350-3												
1ali	5358-9												
/lauritania	5370-8								1	I	I		

Name of Rep	orting E	ntity:		npany Pension Pl	ID N	umber:			s of Date: _	May 31, 2012	TIC Fo	orm S Page 8	of 11
				Purchase	s and Sales	of Domestic	Securities			Purchase	es and Sales	of Foreign S	ecurities
Foreig Countr		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY: AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER		U.S. E	QUITIES	FOREIGN	N BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome & Principe	5520-4												
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL A FRICA	5999-4												

Name of Repo	orting E	ntity:	rnia Catalog C	ompany Pension P	ID N	umber:		A	s of Date: _	May 31, 2012	TIC Fo	orm S Page 9	of 11
				Purchase	s and Sales	of Domestic S	Securities			Purchase	es and Sales	of Foreign Se	curities
Foreigi Countrii		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER E		U.S. EG	QUITIES	FOREIGN	I BONDS	FOREIGN E	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES													
Australia	6008-9												
British Indian	6020-8												
Ocean Territory													
Cook Islands	6040-2												
=iji	6060-7												
rench Polynesia	6070-4												
Kiribati	6052-6												
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1												
New Caledonia	6140-9												
New Zealand	6168-9												
Niue	6180-8												
Palau	6250-2												
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												
St. Pierre and Miquelon	6221-9												
Samoa	6261-8												
Solomon Islands	6230-8												
Tokelau Islands	6240-5												
Tonga	6244-8												
uvalu	6051-8												
/anuatu	6160-3												<u> </u>
Vallis and Futuna	6011-9												<u> </u>
TOTAL A LL OTHER	6990-6												
COUNTRIES													

Case 1:18-md-02865-LAK Document 1396-2 Filed 01/22/25 Page 26 of 82

As of Date: ____ 31, 2012 Name of Reporting Entity: ID Number: TIC Form S Page 10 of 11 Purchases and Sales of Foreign Securities **Purchases and Sales of Domestic Securities** BONDS OF U.S GOV'T U.S. TREASURY AND **F**OREIGN **CORPORATIONS AND** U.S. CORPORATE AND FEDERAL FINANCING BANK U.S. EQUITIES **FOREIGN BONDS FOREIGN EQUITIES** FEDERALLY-SPONSORED OTHER BONDS **C**OUNTRIES **BONDS AND NOTES AGENCIES PURCHASES** SALES **PURCHASES SALES PURCHASES** SALES **PURCHASES SALES PURCHASES SALES PURCHASES** SALES CODE (6) (10) (2) (4) (5) (8) (12) Millions International & Regional **Organizations** 7290-7 International European 7390-3 Latin American 7491-8 Caribbean 7494-2 7590-6 Asian African 7690-2 7790-9 Middle Eastern TOTAL INT'L & 7999-5 REGIONAL ORGS **GRAND TOTAL** 9999-6 132 131 OF WHICH ITEM: ASSET-BACKED SECURITIES 8999-1

Name of Repo	orting En	california	Catalog Company Pe	ension Plan ID	Number:		As of Da	May 31, 2012	TIC Form S	Page 11 of 11
MEMORANDU	M: PURC	HASES AND S	SALES OF LON	G-TERM DOMES	STIC SECURITIES	S BY FOREIGN	OFFICIAL INS	TITUTIONS		
Foreig	N	FINANCING BA	Y AND FEDERAL NK BONDS AND ITES	AND FEDERAL	OV'T CORPORATIONS LLY-SPONSORED ENCIES	U.S CORPORAT BON		U.S. EQ	UITIES	
Countri	ES CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	
		•								•
GRAND TOTAL	9999-6									
										_
OF WHICH FOLIT ASSET-BACKED SECURITIES 899 9										

Please type or print:

Name of Reporting Entity:

Free Street Partners LP

ID Number:

0004399805

As of Date:

Questions:

Name of Contact if We Have

May 31, 2012

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Manager of Overlook Associates LLC, General Partner

Please read carefully and sign below:

١,

(Signature of Officer Authorized to Sign Report) of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 et seq.; 22 U.S.C. 3101 et seq.). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

FORM S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for International Affairs

Revised June 2011 Form Approved OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Rep	orting E	ппу			IDIN	umber: 0004			s of Date.	May 31, 2012	TIC FO	orm S Page 2	
				Purchases	s and Sales	of Domestic 9	Securities			Purchase	es and Sales	of Foreign Se	curities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY: AGEN	TIONS AND SPONSORED	U.S. CORPORA BOI	TE AND OTHER NDS	U.S. EQ	UITIES	FOREIGN	N BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2) Millions	PURCHASES (3) Millions	SALES (4)	PURCHASES (5) Millions	SALES (6) Millions	PURCHASES (7)	SALES (8) Millions	PURCHASES (9)	SALES (10)	PURCHASES (11) Millions	SALES (12)
EUROPE		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Albania	1510-5												
Andorra	1010-3												
Amenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7												
Bank for International Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and Herzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8												
Denmark	1050-2												
Estonia	1540-7												
European Central Bank	1350-1												
Faroe Island	1061-8												
Finland	1070-7												
France	1080-4												
Georgia	1653-5												
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
Iceland	1130-4												

1140-1

1300-8

Ireland Isle of Man

				Purchases	and Sales	of Domestic S	ecurities			Purchase	s and Sales	of Foreign Se	curities
FOREIC COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TIONS AND SPONSORED	U.S. CORPO		U.S. EQU	JITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	16543												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3					1		1					
Poland	1576-8							1					
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1					1		†					
San Marino	1240-8												
Serbia and	1321-8												
Montenegro Slovakia	1531-8							1 1					
Slovenia	1433-8					 		 		1		-	
	1250-5							1				 	
Spain Sweden	1250-3							1					
Switzerland	1260-2							1					
	1657-8					 		 					
Tajikistan Turkey	1280-7												
	1661-6					 		1					
Turkmenistan	1640-3							 					
Ukraine	1300-5					 		 				ļ	
United Kingdom								1				227	1,775
Uzbekistan	1670-5												

FOREIG COUNTRI	iN					of Domestic So	ecurities						acourings.
		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	U.S GOV'T TONS AND SPONSORED	U.S. CORPORAT BONI	E AND OTHER	U.S. EQU	JITIES	FOREIGN		of Foreign Se	
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA	2999-8												
LATIN AMERICA Argentina	3010-4												
Belize	3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												
Falkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Mexico	3170-4												
Nicaragua	3180-1												
Panama	3188-7												
Paraguay	3210-7												
Peru	3220-4												
Suriname	3770-2												
Uruguay	3260-3												
Venezuela	3271-9												
TOTAL LATIN AMERICA	3994-2												

Name of Rep	orting E	ntity:	Street Pa	rtners LP	ID N	umber:	4399805	A	s of Date:	May 31, 2012	TIC Fo	orm S Page 5	of 11
				Purchases	and Sales	of Domestic S	ecurities			Purchase	s and Sales	of Foreign S	ecurities
Foreig Countr		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY: AGEN	TONS AND SPONSORED	U.S. CORPORA BOM		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
0		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN Anguilla	3022-8												
Antigua and Barbuda	3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands	3720-6												
Antilles St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the	3760-5												
Grenadines													
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
TOTAL CARIBBEAN	3440-1												

				Durchsess	and Sales	of Domestic S	ecurities			Purchase	e and Salae	of Foreign Se	
FOREIG COUNTRI		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	U.S GOV'T TONS AND SPONSORED	U.S. CORPO	RATE AND	U.S. EQU	UITIES	FOREIGN		FOREIGN	
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Asıa Afghanistan	4040-1												<u> </u>
Bahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												Ī
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8												
East Timor	4500-4												
Hong Kong	4200-5 4210-2												
India Indonesia	4221-8					-		+					
Iran	4230-7							 					
Iraq	4240-4							 					
Israel	4250-1												
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												i
Kuwait	4310-9												
Laos	4330-3												
Lebanon	4341-9												
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8 4420-2												
Nepal	4420-2												
Oman Pakistan	4470-9												
Philippines	4480-6							 					
Qatar	4510-1												
Saudi Arabia	4560-8					 		1					
Singapore	4601-9							1					
Sri Lanka	4131-9												
Syria	4620-5												
Taiwan	4630-2												
Thailand	4641-8												
United Arab Emirates													
(Trucial States)	4660-4												l
Vietnam	4690-6							1					
West Bank & Gaza	4720-1					1		1					
Yemen	4710-4					1		1					

				Purchase	Purchases and Sales of Foreign Securities								
Foreign Countries Code		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL ASIA	4999-9												
AFRICA Algeria	5010-5												
Angola	5020-2												
Bank of Central African States (BEAC)	5031-8												
Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African Republic	5130-6												
Central Bank of West African States (BCEAO)	5064-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
gypt	5700-2	——								1			
Equatorial Guinea Eritrea	5194-2 5201-9	-						1		1			
Ethiopia	5210-8							1		1			
Gabon	5241-8	+						1		1			
Gambia, The	5250-7												
Ghana [']	5260-4												-
Guinea	5270-1		•		-				•		-		
Guinea-Bissau	5440-2												
Kenya	5310-4												
_esotho	5315-5 5320-1							1					
_iberia _ibya	5330-9	-						1		1			
⊥ibya Madagascar	5340-6							1		1			
Malawi	5350-3							1		1			
Vlali	5358-9												
Mauritania	5370-8									1			

Name of Rep	orting E	ntity:	Street Pa	rthers be	ID N	umber:	4333003		As of Date: _	May 31, 2012	TIC F	orm S Page 8	of 11
				Purchase	Purchases and Sales of Foreign Securities								
Foreign Countries Code		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius	5380-5												
Mayotte	5451-8							Ī		İ		Ī	
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome &	5520-4												
Principe													ĺ
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL AFRICA	5999-4												

						umber:				_			
FOREIGN COUNTRIES				Purchase	Purchases and Sales of Foreign Securities								
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES	
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES													
Australia	6008-9												
British Indian	6020-8	[
Ocean Territory Cook Islands	6040-2	-		-									—
Fiji	6060-7												─
French Polynesia	6070-4	.											├──
Kiribati	6052-6												—
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1												Ь——
New Caledonia	6140-9												
New Zealand	6168-9												
Niue	6180-8												
Palau	6250-2												1
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												
St. Pierre and Miquelon	6221-9												
Samoa	6261-8												
Solomon Islands	6230-8												Ь—
Tokelau Islands	6240-5												Ь——
Tonga	6244-8									-			Ь——
Tuvalu Vanuatu	6051-8 6160-3												⊢—
Vanuatu Wallis and Futuna	6011-9												├
		 										-	$\vdash \!$
Total All Other	6990-6												l
COUNTRIES		I											I

Name of Rep	orting E	ntity:			ID N	umber:	43333003	<u> </u>	s of Date: _	ay 31, 2012	TIC F	orm S Page 10) of 11
				Purchase	s and Sales	of Domestic	Securities			Purchase	es and Sales	of Foreign Se	curities
FOREIG COUNTRI		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER		U.S. EG	QUITIES	FOREIGN	I BONDS	FOREIGN E	EQUITIES
	CODE	PURCHASES (1) Millions	SALES (2) Millions	PURCHASES (3) Millions	SALES (4) Millions	PURCHASES (5) Millions	SALES (6) Millions	PURCHASES (7) Millions	SALES (8) Millions	PURCHASES (9) Millions	SALES (10) Millions	PURCHASES (11) Millions	SALES (12) Millions
		IIIIIIOIIS	iiiiiio ib			1		IIIIIIOIII	iiiiiioiii				
International & F	egionai												
Organizations International	7290-7												
European	7390-3											1	
Latin American	7491-8												
Caribbean	7494-2												1
Asian	7590-6												İ
African	7690-2												1
Middle Eastern	7790-9												
TOTAL INT'L &	7999-5												
REGIONAL ORGS													
GRAND TOTAL	9999-6											227	1,775
OF WHICH ITEM: ASSET-BACKED SE	CURITIES 8999-1												

MEMORANDU	M: PURC	HASES AND S	SALES OF LON	G-TERM DOMES	STIC SECURITIES	BY FOREIGN	OFFICIAL INS	TITUTIONS	
Foreg	N	FINANCING BA	Y AND FEDERAL ANK BONDS AND DTES	AND FEDERAL	DV'T CORPORATIONS LLY-SPONSORED ENCIES	U.S CORPORAT BON		U.S. EG	JUITIES
Countri	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
								-	
			 					<u> </u>	
			 	1					
COAND TOTAL	9999-6			1					
GRAND TOTAL	9999-0						<u> </u>		
OF WHICH FOLIT ASSET-BACKED SECURITIES 8999									

Name of Reporting Entity: Free Street Partners LP ID Number: 0004399805 As of Date: May 31, 2012 TIC Form S Page 11 of 11

Please type or print:

Name of Reporting Entity:

Lion Advisory Inc. Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

١,

(Signature of Officer Authorized to Sign Report) of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

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FORM S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for International Affairs

> Revised June 2011 Form Approved OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

TIC Form S Page 2 of 11

				Purchases	and Sales	of Domestic S	ecurities			Purchase	s and Sales	of Foreign Se	curities
Foreig Countri	ES	U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPORAT BON	DS	U.S. EQU	UITIES	FOREIGN	I BONDS	FOREIGN E	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	_	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
vustria	1018-9												
\zerbaijan	1652-7												
Bank for nternational Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and	1410-9												
Herzegovina Bulgaria	1520-2												
Droatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8			1									
Denmark	1050-2			1									
Estonia	1540-7												
European Central Bank	1350-1												
aroe Island	1061-8												
inland	1070-7												
rance	1080-4												
Georgia	1653-5						· · · · · · · · · · · · · · · · · · ·						
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
celand	1130-4												
reland	1140-1												
sle of Man	1300-8												

Name of Reporting Entity: Lion Advisory Inc. Pension Plan TIC Form S Page 3 of 11

lame of Rep	orting Ε	ntity:			וט אנ	umber:		A	s of Date:		TIC F	orm S Page 3	of 11
				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
Foreig Countr		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER I		U.S. EQ	UITIES	FOREIGI	N BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
UROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
aly	1150-9												
ersey	1300-7												
Kazakhstan	1654-3												
(yrgyzstan	1655-1												
_atvia	1560-1												
iechtenstein	1160-6												
Lithuania	1570-9												
uxembourg	1170-3												
Vlacedonia	1441-9												
/lalta	1181-9												
Moldova	1630-6												
∕lona∞	1200-9												
letherlands	1210-6												
Vorway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and Montenegro	1321-8												
Blovakia	1531-8												
Blovenia	1433-8												
Spain	1250-5									1			
Sweden	1260-2												
Switzerland	1268-8												
ajikistan	1657-8												
urkey	1280-7									1			
urkmenistan	1661-6												
Jkraine	1640-3									1			
Jnited Kingdom	1300-5											130	129
Jzbekistan	1670-5												
TOTAL EUROPE	1999-2	 				 						130	129

Case 1:18-md-02865-LAK Document 1396-2 Filed 01/22/25 Page 42 of 82 ID Number: As of Date: Name of Reporting Entity: TIC Form S Page 4 of 11

lame of Rep	Joining L	пппу			וט ועו	umber:		^	s of Date: _		ПСР	orm S Page 4	01 11
				Purchases	s and Sales	of Domestic S	Securities			Purchase	es and Sales	of Foreign Se	curities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPORA BON		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Canada	2999-8												
LATIN AMERICA	3010-4												
Argentina Belize	3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												
- alkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Vlexico	3170-4												
Vicaragua	3180-1												
Panama	3188-7												
Paraguay	3210-7					1							
Peru	3220-4												
Suriname	3770-2												
Jruguay	3260-3												
/enezuela	3271-9												
TOTAL LATIN	3994-2												

Name of Reporting Entity: Lion Advisory Inc. Pension Plan ID Number: As of Date: May 31, 2012 TIC Form S Page 5 of 11

Name of Rep	orting E	ntity:			ID NI	umber:		A	s of Date:		TIC F	SALES PURCHASES SAL (10) (11) (12			
				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities		
Foreig Countri		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPORAT BON		U.S. EQ	UITIES	FOREIGN	I BONDS	FOREIGN	EQUITIES		
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)		(11)	SALES (12)		
_		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions		
CARIBBEAN Anguilla	3022-8														
Anguilla Antigua and	3520-3														
Barbuda															
Aruba	3525-4														
Bahamas	3531-9														
Barbados	3015-5														
Bermuda	3560-2														
Cayman Islands	3613-7														
Cuba	3070-8														
Dominica	3621-8														
Dominican Republic	3080-5														
Eastern Caribbean Central Bank	3541-6														
Grenada	3670-6														
Guadeloupe (and smaller French islands)	3680-3														
Haiti	3140-2														
Jamaica	3160-7														
Martinique	3700-1														
Montserrat	3710-9														
Netherlands Antilles	3720-6														
St. Kitts and Nevis	3730-3														
St. Lucia	3750-8												· · · ·		
St. Vincent & the Grenadines	3760-5														
Trinidad and Tobago	3240-9														
Turks and Caicos Islands Virgin Islands, British	3781-8 3580-7														
TOTAL CARIBBEAN	3440-1														

Name of Reporting Entity: Lion Advisory Inc. Pension Plan ID Number: As of Date: May 31, 2012 TIC Form S Page 6 of 11

vame of Repo				_		umber:						orm S Page 6	
_						of Domestic Se	ecurities			Purchase	s and Sales	of Foreign Se	curities
FOREIGN COUNTRIE		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPO OTHER E		U.S. EQI	UITIES	FOREIGN	BONDS	FOREIGN E	QUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA	40.40.4												
Afghanistan Bahrain	4040-1			-									
	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3					1							
China, Mainland	4140-8 4500-4			 		+				 			
ast Timor long Kong	4200-4												
ndia	4210-2												
ndonesia	4221-8												
an	4230-7												
aq	4240-4												
srael	4250-1												
apan	4260-9												
ordan (orea, North	4270-6 4440-7												
Korea, North	4300-1												
(uwait	4310-9												
.aos	4330-3												
.ebanon	4341-9												
Macau	4350-8												
/lalaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8 4420-2												
lepal Oman	4420-2 4410-5					+							
akistan	4470-9												
Philippines	4480-6												
Qatar	4510-1												
Saudi Arabia	4560-8												
ingapore	4601-9												
ri Lanka	4131-9					1							
yria aiwan	4620-5 4630-2			 		+				 			
aiwan hailand	4630-2 4641-8												
Inited Arab	4041-0					1				 			
Emirates													
(Trucial States)	4660-4												
/ietnam	4690-6									1			
/est Bank & Gaza	4720-1												
'emen	4710-4												

TIC Form S Page 7 of 11

				Durchese	a and Calaa	of Domostic	Coourition			Durches	and Calac	of Fareign C	
	ļ					of Domestic	Securities	_		Purchase	es and Sales	of Foreign S	ecuriües
Foreign Countrie		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY: AGEN	TIONS AND SPONSORED	U.S. CORPO	DRATE AND BONDS	U.S. E	QUITIES	FOREIGN	I BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL ASIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central	5031-8												
African States													
(BEAC)	5180-2												
Benin Botswana	5050-4					-		-					
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African	5130-6												
Republic													
Central Bank of West African States (BCEAO)	5064-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Eritrea	5201-9											<u> </u>	
Ethiopia Gabon	5210-8 5241-8							-					
Gambia, The	5250-7												
Ghana Ghana	5260-4												
Guinea	5270-1									1			
Guinea-Bissau	5440-2												
Kenya	5310-4												
Lesotho	5315-5												
Liberia	5320-1												
Libya	5330-9												
Madagascar	5340-6												
Malawi	5350-3										1	<u> </u>	
Mali Mauritania	5358-9 5370-8												

Name of Rep	oorting E	ntity:	visory Inc. Per	nsion Plan	ID N	umber:			As of Date: _	May 31, 2012	TIC F	orm S Page 8	of 11
				Purchase	s and Sales	of Domestic	Securities			Purchase	es and Sales	of Foreign S	ecurities
FOREIC COUNTE		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER		U.S. E	QUITIES	FOREIGN	N BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome &	5520-4												
Principe													
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9				<u> </u>								
Tanzania	5640-5												
Togo	5650-2		_		_								
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL A FRICA	5999-4												

Name of Repo	orting E	ntity:	dvisory Inc. P	ension Plan	ID N	umber:		A	s of Date: _	May 31, 2012	TIC Fo	orm S Page 9	of 11
				Purchase	s and Sales	of Domestic S	Securities			Purchase	s and Sales	of Foreign Se	curities
Foreigi Countrii		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER E		U.S. EG	QUITIES	FOREIGN	BONDS	FOREIGN E	QUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES													
Australia	6008-9												
British Indian Ocean Territory	6020-8												
Cook Islands	6040-2												
Fiji	6060-7												
French Polynesia	6070-4												
Kiribati	6052-6												
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1												
New Caledonia	6140-9												
New Zealand	6168-9												
Niue	6180-8												
Palau	6250-2												
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												
St. Pierre and Miquelon	6221-9												
Samoa	6261-8												
Solomon Islands	6230-8												
Tokelau Islands	6240-5												
Tonga	6244-8												
Tuvalu	6051-8												
Vanuatu	6160-3												
Wallis and Futuna	6011-9												
TOTAL A LL OTHER	6990-6												
Countries													

As of Date: _____ Name of Reporting Entity: ID Number: TIC Form S Page 10 of 11 Purchases and Sales of Foreign Securities **Purchases and Sales of Domestic Securities** BONDS OF U.S GOV'T U.S. TREASURY AND **F**OREIGN **CORPORATIONS AND** U.S. CORPORATE AND FEDERAL FINANCING BANK U.S. EQUITIES **FOREIGN BONDS FOREIGN EQUITIES** FEDERALLY-SPONSORED OTHER BONDS **C**OUNTRIES **BONDS AND NOTES AGENCIES PURCHASES** SALES **PURCHASES SALES PURCHASES** SALES **PURCHASES SALES PURCHASES SALES PURCHASES** SALES CODE (6) (10) (2) (4) (5) (8) (12) Millions Millions Millions Millions Millions Millions Millions Millions Millions Millions Millions Millions International & Regional **Organizations** 7290-7 International European 7390-3 Latin American 7491-8 Caribbean 7494-2 7590-6 Asian African 7690-2 Middle Eastern 7790-9 TOTAL INT'L & 7999-5 REGIONAL ORGS **GRAND TOTAL** 9999-6 130 129 OF WHICH ITEM: ASSET-BACKED SECURITIES 8999-1

Name of Reporting E	ntity:	sory Inc. Pension Pl	ID	Number:		As of Da	May 31, 2012	TIC Form S	Page 11 of 11
MEMORANDUM: PURG	CHASES AND	SALES OF LON	G-TERM DOME	STIC SECURITIES	S BY FOREIGN	OFFICIAL INS	TITUTIONS		
Foreign	FINANCING BA	RY AND FEDERAL ANK BONDS AND DTES	AND FEDERAL	V'T CORPORATIONS .LY-SPONSORED :NCIES	U.S CORPORAT BOM		U.S. EC	QUITIES]
COUNTRIES	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	1
									4
									-
]
									_
	<u> </u>								-
·									
									_
GRAND TOTAL 9999-6]
OF WHICH FOI ITEM: ASSET-BACKED SECURITIES 8999-1									

Please type or print:

Name of Reporting Entity:

Michelle Investments Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

١,

(Signature of Officer Authorized to Sign Report) of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 et seq.; 22 U.S.C. 3101 et seq.). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

FORM S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for International Affairs

Revised June 2011 Form Approved OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

tunic or rep	orting E					umber:			o or bute.	May 31, 2012		orm S Page 2	
				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	ecurities
FOREIG COUNTRI		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TIONS AND SPONSORED	U.S. CORPORA' BON		U.S. EQ	UITIES	FOREIGN	I BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7												
Bank for International Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and Herzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Cyprus	1040-5												
Czech Republic Denmark	1528-8 1050-2												
Estonia	1540-7												
European Central	1350-1												
Bank Faroe Island	1061-8												
Finland	1070-7												
France	1080-4												
Georgia	1653-5												
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
Iceland	1130-4												
Ireland	1140-1												
Isle of Man	1300-8	I											

As of Date: May 31, 2012

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Purchases and Sales of Foreign Securities

				i diolidoc	o una oaleo t	or Dornicotic t	Jeografico			I alolius	oo ana oalco	or roreign o	Joannico
FOREI COUNT		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	CORPORA FEDERALLY-	U.S GOV'T TIONS AND SPONSORED NCIES		ORATE AND BONDS	U.S. EQ	UITIES	FOREIGN	N BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	16543												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8							l					

Purchases and Sales of Domestic Securities

Name of Reporting Entity: Michelle Investments Pension Plan ID Number:

Serbia and

Montenegro Slovakia

Spain

Sweden

Turkey

Switzerland Tajikistan

Turkmenistan Ukraine

United Kingdom

Uzbekistan

Total Europe

1321-8

1531-8 1433-8 1250-5

1260-2

1268-8

1657-8 1280-7

1661-6

1640-3

1300-5

1670-5

1999-2

Name of Rep	orting E	ntity:	110 11140901			umber:		<u> </u>	s of Date:	May 31, 2012		orm S Page 4	
				Purchases	and Sales	of Domestic S	ecurities			Purchase	s and Sales	of Foreign Se	curities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	INCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPORAT BON		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CANADA	2999-8												
LATIN AMERICA	2040.4												
Argentina Belize	3010-4 3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3					 						+	
Costa Rica	3058-9			 		1						+	
Ecuador	3100-3												
El Salvador	3108-9												
Falkland Islands	3630-7			l		 						+	
French Guiana	3640-4					1							
Guatemala	3120-8					 							
Guyana	3130-5												
Honduras	3148-8					 						1	
Mexico	3170-4												
Nicaragua	3180-1					†							
Panama	3188-7												
Paraguay	3210-7					†							
Peru	3220-4												
Suriname	3770-2												
Uruguay	3260-3					1							
Venezuela	3271-9												
TOTAL LATIN AMERICA	3994-2												

lame of Rep				ents Pensior			_		s of Date:				of 11
				Purchases	and Sales	of Domestic S	ecurities			Purchase	s and Sales	of Foreign Se	curities
FOREIG COUNTRI		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TIONS AND SPONSORED	U.S. CORPORAT BOM		U.S. EQI	UITIES	FOREIGN	BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
CARIBBEAN		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Anguilla Antigua and Barbuda	3022-8 3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
Total	3440-1					i							
CARIBBEAN													

Name of Repo	orting E	ntity:Miche	lle Investr					<u> </u>	s of Date:	May 31, 2012		orm S Page 6	
_				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign S	ecurities
Foreigi Countri		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPO OTHER		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
<u>Asıa</u> Afghanistan													I
Atghanistan Bahrain	4040-1											1	
	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												<u> </u>
China, Mainland	4140-8												
East Timor	4500-4							-				1	
Hong Kong India	4200-5 4210-2							-					
Indonesia	4221-8												
Iran	4230-7												
Iraq	4240-4												
Israel	4250-1									1			
Japan	4260-9												
Jordan	4270-6												
Korea, North	4440-7												
Korea, South	4300-1												
Kuwait	4310-9 4330-3							-					
Laos Lebanon	4341-9											1	
Macau	4350-8												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
Nepal	4420-2												
Oman	4410-5											ļ	
Pakistan	4470-9												
Philippines	4480-6 4510-1											1	
Qatar Saudi Arabia	4510-1							1				 	
Singapore	4601-9											1	
Sri Lanka	4131-9							1				1	
Syria	4620-5											Î	í
Taiwan	4630-2												
Thailand	4641-8												
United Arab													
Emirates													ı
(Trucial States)	4660-4											ļ	
Vietnam	4690-6											1	
West Bank & Gaza	4720-1											ļ	
Yemen	4710-4							<u> </u>					<u> </u>

										T			
						of Domestic S	Securities			Purchase	s and Sales	of Foreign S	ecurities
FOREIGN COUNTRIE		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPO OTHER I		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Asia cont													
TOTAL ASIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central	5031-8												
African States (BEAC)													
(BEAC) Benin	5180-2												
Botswana	5050-4												
Burkina Faso	5711-8												
Burundi	5080-6												
Cameroon	5100-4												
Cape Verde	5120-9												
Central African	5130-6												
Republic Central Bank of	5064-4												
Central Bank of West African States (BCEAO)	3004-4												
Chad	5140-3												
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Eritrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7												
Ghana	5260-4												
Guinea Guinea-Bissau	5270-1 5440-2	-		-		1		1					
Kenya	5310-4					1		 					
Lesotho	5315-5							1					
Liberia	5320-1												
Libya	5330-9												
Madagascar	5340-6						·						
Malawi	5350-3												
Mali Mauritania	5358-9 5370-8												

						umber:			s of Date: _				of 11
				Purchase	s and Sales	of Domestic S	Securities			Purchase	s and Sales	of Foreign Se	curities
Foreig Countr		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPO OTHER I		U.S. EC	QUITIES	FOREIGN	BONDS	FOREIGN E	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
/lauritius	5380-5												
layotte	5451-8												
Morocco	5400-3												
lozambique	5408-9												
amibia	5412-7												
iger	5420-8												
igeria	5430-5												
éunion	5460-7												
wanda	5501-8												
aint Helena	5510-7												
Sao Tome &	5520-4	l											
rincipe													
enegal	5530-1												
eychelles	5540-9												
ierra Leone	5550-6												
omalia	5560-3												
outh Africa udan	5571-9 5610-3	.											
ugan waziland	5621-9												
	5640-5												
anzania ogo	5650-2											₩	
ınisia	5670-7											 	
ganda	5680-4									-			
ganua /estern Sahara	5600-6											 	
esterri Sariara ambia	5720-7	 										-	
imbabwe	5470-4	 				 				-		 	
OTAL AFRICA	5999-4					-							

Australia 6008-9	ame of Rep	orting E	ntity:			ID N	umber:		<u> </u>	s of Date: _	May 31, 2012	TIC Fo	orm S Page 9	of 11
FOREIGN COUNTRIES FOREIGN BONDS FOREIGN BOND U.S. COUNTRIES FOREIGN BONDS FOREIG					Purchase	s and Sales	of Domestic	Securities			Purchase	es and Sales	of Foreign Se	ecurities
CODE (1) (2) (3) (4) (5) (6) (7) (8) (9) (10) (11)		-	FEDERAL FINA	NCING BANK	CORPORAT FEDERALLY-S	TONS AND SPONSORED			U.S. E0	QUITIES	FOREIGN	N BONDS	FOREIGN E	EQUITIES
Driver Courtries		CODE	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	SALES (12) Millions
Australia 6008-9			Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Brilish Indian			I											
Deean Territory			.											<u> </u>
Cook Islands 604-2 Fij 6080-7 Fig 6080-7 French Polynesia 6070-4 Kiribeli 6052-6 Micronesia, 6030-5 Federated States of Federated States of State o		6020-8												
Fije 6060-7 French Polynesia 0070-4 Kirbati 6052-6 Marshall Islands 6120-4 Micronesia, 6030-5 Federated States of 6030-5 Federated States of 6180-8 Nauru 6130-1 New Catedonia 6140-9 Niue 6180-8 Niue		6040.2	+ +											\vdash
French Polynesia 6070-4 (Kiribali 6052-6 (Kiribali 6052-6 (Kiribali 6052-6 (Kiribali 6052-6 (Kiribali 6052-6 (Kiribali 6052-6 (Kiribali 6052-6 (Kiribali 6052-6 (Kiribali 6030-5														
Kiribali 6052-6 Marshall Islands 6120-4 Marshall Islands 6120-4 Marshall Islands 6120-4 Marshall Islands 6120-4 Marshall Islands 6120-5 Federated States of 190-1 Marunu 6130-1 Marunu 6130-1 Marunu 6130-1 Marunu 6130-1 Marunu 6130-9 Marunuu 6130-9 Marunuu 6130-8														
Marshall Islands 6120-4														†
Micronesia, 6030.5 rederated States														\vdash
Nauru 6130-1 New Caledonia 6140-9 New Zealand 6168-9 Niue 6180-8 Palau 6250-2 Papua New Giris-1 Guinea Fitta and 6221-9 Miquelon Samoa 6261-8 Solomon Islands 6240-5 Toraga 6244-8 Tuvalu 6051-8 Vanuatu 6160-3 Valids and Futuna 6011-9 TOTAL ALL 6990-6 OTHER	Federated States	6030-5												
New Caledonia 6140-9 New Zealand 6168-9 New Zealand 6168-9 Niue 6180-8 Palau 6250-2 Papua New 6175-1 Guinea Pitcaim Islands 6210-3 St. Pierre and 6221-9 Miquelon Samoa 6261-8 Solomon Islands 6240-5 Tonga 6244-8 Tuvalu 6051-8 Vanuatu 6160-3 Wallis and Futuna 6011-9 TOTAL ALL 6990-6 OTHER		6130-1												├──
New Zealand 6168-9														
Niue 6180-8 Palau 6250-2 Papua New 6175-1 Cuinea 6250-2 Papua New 6175-1 Cuinea 6250-3 Pitcaim Islands 6210-3 Pitcaim Islands 6219-3 Cuinea 6221-9 Cuinea 6221-9 Cuinea 6221-8 Cuinea 6230-8 Cuinea 6230-8 Cuinea 6230-8 Cuinea 6230-8 Cuinea 6240-5 Cuinea 6240-5 Cuinea 6240-5 Cuinea 6244-8 Cuinea 6230-8 Cuinea 6244-8 Cuinea 6330-8 Cuinea 63														
Papua New 6175-1 Guinea 6175-1 Guinea 6210-3 St. Pierre and 6221-9 Miquelon 6261-8 Solomon Islands 6230-8 Tokelau Islands 6240-5 Tonga 6244-8 Tuvalu 6051-8 Vanuatu 6160-3 Wallis and Futuna 6011-9 TOTAL ALL 6990-6 OTHER	Niue													
Guinea	Palau	6250-2												
St. Pierre and 6221-9 Miquelon Samoa 6261-8 Solomon Islands 6230-8 Solomon Islands 6240-5 Solomon Islands 6240-5 Solomon Islands 6240-5 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 624-8 Solomon I	Papua New Guinea													
Miquelon Samoa 6261-8 Solomon Islands 6230-8 Solomon Islands 6240-5 Solomon Islands 6244-8 Solomon Islands 6244-8 Solomon Islands 6051-8														
Solomon Islands 6230-8	Miquelon													
Tokelau Islands 6240-5 Tonga 6244-8 Tuvalu 6051-8 Vanuatu 6160-3 Wallis and Futuna 6011-9 Total All 6990-6 Other														
Forga				·				· ·						
Tuvaliu 6051-8 /anuatu 6160-3 /anuatu 6011-9 /ortal All 6990-6 Other														
Valuatu 6160-3														ــــــ
Wallis and Futuna 6011-9 TOTAL ALL 6990-6 OTHER 0														└
OTAL ALL 6990-6 OTHER														
OTHER			-											—
		6990-6												
	OTHER Countries													

	<u> </u>	,	0110 1110001			umber:			\s of Date: _			orm S Page 1	
				Purchase	s and Sales	of Domestic	Securities			Purchase	es and Sales	of Foreign Se	curities
FOREIGN COUNTRIE		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER		U.S. E0	QUITIES	FOREIG	N BONDS	FOREIGN I	:QUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
nternational & Re	<u>gional</u>												
<u>Organizations</u>													
International	7290-7												
uropean	7390-3												
_atin American Caribbean	7491-8 7494-2												
Sanobean Asian	7590-6												
African	7690-2												
Middle Eastern	7790-9												
TOTAL INT'L &	7999-5												
REGIONAL ORGS													
						•				•		•	
GRAND TOTAL	9999-6											272	334
<u> </u>													
DF WHICH ITEM: SSET-BACKED SE	CURITIES 8999-1												

Name of Repo	rting En	tity:	e Investments I	Pension Plan ID	Number:		As of Da	May 31, 2012	TIC Form S	Page 11 of 11
MEMORANDUM	M: PURC	HASES AND	SALES OF LON	G-TERM DOMES	STIC SECURITIES	S BY FOREIGN	OFFICIAL INS	<u>TITUTIONS</u>		
FOREIGN		FINANCING BA	Y AND FEDERAL ANK BONDS AND OTES	AND FEDERAL	V'T CORPORATIONS LY-SPONSORED NCIES	U.S CORPORAT BON		U.S. EQ	JITIES	
Countrie	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	
										-
										}
GRAND TOTAL	9999-6]
OF WHICH FOLITE ASSET-BACKED SECURITIES 8999										I

Please type or print:

Name of Reporting Entity:

Mill River Capital Management Pension Plan

ID Number:

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Authorized Representative

Please read carefully and sign below:

١,

(Signature of Officer Authorized to Sign Report) of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

FORM S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for International Affairs

Revised June 2011 Form Approved OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

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				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
Foreig Countr	IES	U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	U.S GOV'T TONS AND SPONSORED	U.S. CORPORAT BON	E AND OTHER	U.S. EQI	UITIES	FOREIG		FOREIGN E	
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
	_	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
EUROPE Albania	1510-5												
Andorra	1010-3												
Armenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7												
Bank for International Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and Herzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8												
Denmark	1050-2												
Estonia	1540-7												
European Central Bank	1350-1												
Faroe Island	1061-8												
Finland	1070-7												
France	1080-4												
Georgia	1653-5												
Germany	1100-2												
Gibraltar	1108-8												
Greece	1120-7												
Greenland	1054-5												
Guernsey	1300-6												
Holy See	1310-2												
Hungary	1550-4												
Iceland	1130-4												
Ireland	1140-1												
Isle of Man	1300-8												

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ver Capital Management Pension Plan ID Number: As of Date:

May 31, 2012 Name of Reporting Entity: Mill River Capital Management Pension Plan ID Number: TIC Form S Page 3 of 11

Name of Rep	orung E	nuty:			וט או	umber:		A	s of Date: _	_	TIC FO	orm S Page 3	OT 11
				Purchases	s and Sales	of Domestic S	Securities			Purchase	es and Sales	of Foreign Se	curities
Foreig Countr		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY: AGEN	FIONS AND SPONSORED	U.S. CORPO OTHER		U.S. EQ	UITIES	FOREIGN	N BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
taly	1150-9												
Jersey	1300-7												
Kazakhstan	1654-3												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Vlalta	1181-9												
Vloldova	1630-6												
Vlonaco	1200-9												
Vetherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and	1321-8												
Montenegro Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5												
Sweden	1260-2												
Switzerland	1268-8												
Tajikistan	1657-8												
Turkey	1280-7												
Turkmenistan	1661-6												
Jkraine	1640-3												
Jnited Kingdom	1300-5											128	127
Uzbekistan	1670-5											120	
TOTAL EUROPE	1999-2							-				128	127

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lame of Rep	Joining L	пппу			וט ועו	umber:		^	s of Date: _		ПСР	orm S Page 4	01 11
				Purchases	s and Sales	of Domestic S	Securities			Purchase	es and Sales	of Foreign Se	curities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPORA BON		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Canada	2999-8												
LATIN AMERICA	3010-4												
Argentina Belize	3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9												
Ecuador	3100-3												
El Salvador	3108-9												
- alkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5												
Honduras	3148-8												
Vlexico	3170-4												
Vicaragua	3180-1												
Panama	3188-7												
Paraguay	3210-7					1							
Peru	3220-4												
Suriname	3770-2												
Jruguay	3260-3												
/enezuela	3271-9												
TOTAL LATIN	3994-2												

Name of Reporting Entity: Mill River Capital Management Pension Plan ID Number: As of Date: May 31, 2012 TIC Form S Page 5 of 11

ivallie of ite									o Date.				
						of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
FOREIC COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPORAT BON		U.S. EQ	UITIES	FOREIGN	I BONDS	FOREIGN E	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
_		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Anguilla Antigua and Barbuda	3022-8 3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
TOTAL CARIBBEAN	3440-1												

Name of Reporting Entity: Mill River Capital Management Pension Plan ID Number: As of Date: May 31, 2012 TIC Form S Page 6 of 11

Name of Repo	orting E	ntity:			וא עו	umber:		<u> </u>	s of Date:		IIC F	orm S Page 6	of 11
_				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
Foreigi Countrii		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER I		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA													
Afghanistan	4040-1												
Bahrain	4070-3												
Bangladesh	4074-6												
Shutan	4081-9												
Irunei	4100-9												
urma	4110-6												
ambodia	4120-3												
hina, Mainland	4140-8												
ast Timor	4500-4					1							
long Kong ndia	4200-5 4210-2					+						1	
idonesia	4210-2												
an	4230-7											1	
aq	4240-4												
rael	4250-1												
apan	4260-9												
ordan	4270-6												
orea, North	4440-7												
orea, South	4300-1												
uwait	4310-9												
aos ebanon	4330-3 4341-9					1						1	
lacau	4341-9												
lalaysia	4360-5												
laldives	4370-2												
longolia	4381-8												
epal	4420-2												
man	4410-5												
akistan	4470-9												
hilippines	4480-6												
atar audi Arabia	4510-1 4560-8			-								1	
ingapore	4500-6			1		1				1		 	
ri Lanka	4131-9												
yria	4620-5					1				1			
aiwan	4630-2												
hailand	4641-8												
Inited Arab													
mirates													
(Trucial States)	4660-4												
ietnam	4690-6												
Vest Bank & Gaza	4720-1												
emen/	4710-4												

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				Purchase	s and Sales	of Domestic	Securities			Purchase	es and Sales	of Foreign S	ecurities
Foreign Countrie		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY: AGEN	TONS AND SPONSORED	U.S. CORPO OTHER		U.S. EC	QUITIES	FOREIGN	I BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
TOTAL A SIA	4999-9												
AFRICA													
Algeria	5010-5												
Angola	5020-2												
Bank of Central	5031-8												
African States													
(BEAC)	5400.0												
Benin	5180-2												
Botswana	5050-4												
Burkina Faso Burundi	5711-8 5080-6												
Cameroon	5100-4												
Cane Verde	5120-9												
Central African	5130-6												
Republic	01000												
Central Bank of West African	5064-4												
States (BCEAO)	E140.2												
Chad Comoros	5140-3 5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
Djibouti	5230-2												
Egypt	5700-2												
Equatorial Guinea	5194-2												
Eritrea	5201-9												
Ethiopia	5210-8												
Gabon	5241-8												
Gambia, The	5250-7												
Ghana	5260-4 5270-1												
Guinea Guinea-Bissau	5440-2												
Kenya	5310-4												
Lesotho	5315-5												
Liberia	5320-1												
Libya	5330-9					1				1	1		
Madagascar	5340-6												
Malawi	5350-3												
Mali	5358-9												
Mauritania	5370-8												

Name of Rep	orting E	ntity:		nagement Pension	ID N	umber:			s of Date: _	May 31, 2012	TIC Fo	orm S Page 8	of 11
				Purchase	s and Sales	of Domestic	Securities			Purchase	es and Sales	of Foreign S	ecurities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPO		U.S. E	QUITIES	FOREIGN	N BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
AFRICA CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mauritius	5380-5												
Mayotte	5451-8												
Morocco	5400-3												
Mozambique	5408-9												
Namibia	5412-7												
Niger	5420-8												
Nigeria	5430-5												
Réunion	5460-7												
Rwanda	5501-8												
Saint Helena	5510-7												
Sao Tome &	5520-4												
Principe													
Senegal	5530-1												
Seychelles	5540-9												
Sierra Leone	5550-6												
Somalia	5560-3												
South Africa	5571-9												
Sudan	5610-3												
Swaziland	5621-9												
Tanzania	5640-5												
Togo	5650-2												
Tunisia	5670-7												
Uganda	5680-4												
Western Sahara	5600-6												
Zambia	5720-7												
Zimbabwe	5470-4												
TOTAL A FRICA	5999-4												

Name of Rep	orting E	ntity:	iver Capital M	anagement Pensio	n Plan ID No	umber:		A	s of Date: _	May 31, 2012	TIC F	orm S Page 9	of 11
				Purchase	s and Sales	of Domestic S	Securities			Purchase	s and Sales	of Foreign Se	curities
Foreig Countri		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TIONS AND SPONSORED	U.S. CORPO OTHER E		U.S. EG	QUITIES	FOREIGN	BONDS	FOREIGN E	:QUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
OTHER COUNTRIES	;												
Australia	6008-9												i
British Indian	6020-8												
Ocean Territory	00.40.0												
Cook Islands	6040-2												
Fiji	6060-7												
French Polynesia	6070-4												
Kiribati	6052-6												
Marshall Islands	6120-4												
Micronesia, Federated States of	6030-5												
Nauru	6130-1												
New Caledonia	6140-9												
New Zealand	6168-9												
Niue	6180-8												
Palau	6250-2												
Papua New Guinea	6175-1												
Pitcairn Islands	6210-3												1
St. Pierre and	6221-9												I
Miquelon													<u> </u>
Samoa	6261-8												
Solomon Islands	6230-8												L
Tokelau Islands	6240-5												
Tonga	6244-8												
Tuvalu	6051-8												
Vanuatu	6160-3												
Wallis and Futuna	6011-9												
TOTAL ALL	6990-6												1
OTHER													1
COUNTRIES							l						1

Case 1:18-md-02865-LAK Document 1396-2 Filed 01/22/25 Page 70 of 82

As of Date: _____ Name of Reporting Entity: ID Number: TIC Form S Page 10 of 11 Purchases and Sales of Foreign Securities **Purchases and Sales of Domestic Securities** BONDS OF U.S GOV'T U.S. TREASURY AND **F**OREIGN **CORPORATIONS AND** U.S. CORPORATE AND FEDERAL FINANCING BANK U.S. EQUITIES **FOREIGN BONDS FOREIGN EQUITIES** FEDERALLY-SPONSORED OTHER BONDS **C**OUNTRIES **BONDS AND NOTES** AGENCIES **PURCHASES** SALES **PURCHASES SALES PURCHASES** SALES **PURCHASES SALES PURCHASES SALES PURCHASES** SALES CODE (4) (6) (10) (2) (5) (8) (12) Millions Millions Millions Millions Millions Millions Millions Millions Millions Millions Millions Millions International & Regional **Organizations** 7290-7 International European 7390-3 Latin American 7491-8 Caribbean 7494-2 7590-6 Asian African 7690-2 7790-9 Middle Eastern TOTAL INT'L & 7999-5 REGIONAL ORGS **GRAND TOTAL** 9999-6 128 127 OF WHICH ITEM: ASSET-BACKED SECURITIES

8999-1

	Entity: Mill River			Number:	_		tte:	TIC Form S P
FOREIGN	FINANCING B	RY AND FEDERAL ANK BONDS AND OTES	AND FEDERAL	DV'T CORPORATIONS LLY-SPONSORED ENCIES	U.S CORPORATI BONI		U.S. EQ	JITIES
COUNTRIES COE	PURCHASES E (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
D TOTAL 9999-	6							

OF WHICH FOI ITEM: ASSET-BACKED SECURITIES 8999-1

Please type or print:

Name of Reporting Entity:

Pension and Retirement Plan Investments I, LP

ID Number:

0004399793

As of Date:

May 31, 2012

Name of Contact if We Have Questions:

Michael Ben-Jacob

Contact's Phone Number:

(212) 836-8310

Name and Title of Officer Authorized to Sign Report

Adam LaRosa, Manager of Albula LLC, General Partner

Please read carefully and sign below:

١,

(Signature of Officer Authorized to Sign Report) of the reporting institution do hereby declare that the Treasury International Capital S report for this report date has been prepared in conformance with the instructions and is true to the best of my knowledge and belief.

MONTHLY REPORT TO THE FEDERAL RESERVE BANK OF NEW YORK

PURCHASES AND SALES OF LONG-TERM SECURITIES BY FOREIGN-RESIDENTS

Legal basis and confidentiality statement:

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on these forms will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Banks acting as fiscal agents for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 et seq.; 22 U.S.C. 3101 et seq.). Aggregate data derived from reports on these forms may be published or otherwise disclosed only in a manner that will not reveal the amounts reported by any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

FORM S

DEPARTMENT OF THE TREASURY

Office of the Assistant Secretary for International Affairs

> Revised June 2011 Form Approved OMB Control No. 1505-0001

Important notes:

- Before preparing this report, please read the General and Specific Instructions carefully.
- Additional copies of this form, the instructions, and the answers to Frequently Asked Questions can be obtained at our web site: www.ustreas.gov/tic/forms.html
- This report is due no later than the fifteenth calendar day following the last day of the month.
- Amounts should be reported in millions of dollars as of the close of the last business day of the month.

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793 As of Date: May 31, 2012 TIC Form S Page 2 of 11

				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
Foreig Countri	ES	U.S. TREAS FEDERAL FIN <i>A</i> BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPORAT BON		U.S. EQL	JITIES	FOREIGN	BONDS	FOREIGN E	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
UROPE Ibania	1510-5												
Indorra	1010-3												
Armenia	1651-9												
Austria	1018-9												
Azerbaijan	1652-7											1	
Bank for nternational Settlements	1330-7												
Belarus	1620-9												
Belgium	1025-1												
Bosnia and Herzegovina	1410-9												
Bulgaria	1520-2												
Croatia	1421-4												
Cyprus	1040-5												
Czech Republic	1528-8												
Denmark	1050-2												
stonia	1540-7												
uropean Central Bank	1350-1												
aroe Island	1061-8												
inland	1070-7												
rance	1080-4												
Georgia	1653-5												
Germany	1100-2												
Gibraltar	1108-8					1							
Greece	1120-7												
ireenland	1054-5					1							
iuernsey	1300-6					1							
oly See	1310-2			 		1							
ungary	1550-4					1							
celand	1130-4					1							
eland	1140-1					1							
sle of Man	1300-8					1							

				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	ecurities
FOREIC COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	TONS AND SPONSORED	U.S. CORPO OTHER		U.S. EQ	UITIES	FOREIGN	BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
EUROPE CONT.		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Italy	1150-9												
Jersey	1300-7												
Kazakhstan	16543												
Kyrgyzstan	1655-1												
Latvia	1560-1												
Liechtenstein	1160-6												
Lithuania	1570-9												
Luxembourg	1170-3												
Macedonia	1441-9												
Malta	1181-9												
Moldova	1630-6												
Monaco	1200-9												
Netherlands	1210-6												
Norway	1220-3												
Poland	1576-8												
Portugal	1231-9												
Romania	1580-6												
Russia	1610-1												
San Marino	1240-8												
Serbia and Montenegro	1321-8												
Slovakia	1531-8												
Slovenia	1433-8												
Spain	1250-5							1					
Sweden	1260-2							1		1			
Switzerland	1268-8							1					
Tajikistan	1657-8												
Turkey	1280-7							1					
Turkmenistan	1661-6							1		İ			
Ukraine	1640-3							1		1			
United Kingdom	1300-5							1		i e		227	1,774
Uzbekistan	1670-5							1		İ			
TOTAL EUROPE	1999-2			 						 		227	1,774

Name of Rep	oorting E	ntity: Pension	and Retirement	Plan Investment	s I, LP ID N ı	umber: <u>000</u> 4	1399793	_ A	s of Date:	May 31, 2012	TIC Fo	orm S Page 4	of 11
				Purchases	s and Sales	of Domestic S	Securities			Purchase	es and Sales	of Foreign Se	ecurities
FOREIG COUNTR		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORA' FEDERALLY- AGEN	TIONS AND SPONSORED	U.S. CORPORA BOI	TE AND OTHER NDS	U.S. EQ	UITIES	FOREIGN	I BONDS	FOREIGN	EQUITIES
	CODE	PURCHASES (1) Millions	SALES (2) Millions	PURCHASES (3) Millions	SALES (4) Millions	PURCHASES (5) Millions	SALES (6) Millions	PURCHASES (7) Millions	SALES (8) Millions	PURCHASES (9) Millions	SALES (10) Millions	PURCHASES (11) Millions	SALES (12) Millions
CANADA	2999-8	Millons	milloria	Millions	milliona	I IIIIII	millois	minois	milloris	minoria	millions I	milloris	Millions
CANADA	2333-0												
LATIN AMERICA													
Argentina	3010-4												
Belize	3571-8												
Bolivia	3020-1												
Brazil	3030-9												
Chile	3040-6												
Colombia	3050-3												
Costa Rica	3058-9 3100-3												
Ecuador													
El Salvador	3108-9												
Falkland Islands	3630-7												
French Guiana	3640-4												
Guatemala	3120-8												
Guyana	3130-5 3148-8												
Honduras	3148-8												
Mexico	3170-4												
Nicaragua Panama	3188-7												
Paraguay	3210-7												
Peru	3220-4												
Suriname	3770-2												
Uruguay	3260-3												
Venezuela	3271-9												
TOTAL LATIN	3994-2												
AMERICA	000772												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793 As of Date: May 31, 2012 TIC Form S Page 5 of 11

				Purchases	s and Sales	of Domestic S	Securities			Purchase	es and Sales	of Foreign Se	curities
FOREIG COUNTRI		U.S. TREA: FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORA	U.S GOV'T TIONS AND SPONSORED	U.S. CORPORA BOM	TE AND OTHER	U.S. EQ	UITIES	FOREIGN		FOREIGN	
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
CARIBBEAN Anguilla Antigua and Barbuda	3022-8 3520-3												
Aruba	3525-4												
Bahamas	3531-9												
Barbados	3015-5												
Bermuda	3560-2												
Cayman Islands	3613-7												
Cuba	3070-8												
Dominica	3621-8												
Dominican Republic	3080-5												
Eastern Caribbean Central Bank	3541-6												
Grenada	3670-6												
Guadeloupe (and smaller French islands)	3680-3												
Haiti	3140-2												
Jamaica	3160-7												
Martinique	3700-1												
Montserrat	3710-9												
Netherlands Antilles	3720-6												
St. Kitts and Nevis	3730-3												
St. Lucia	3750-8												
St. Vincent & the Grenadines	3760-5												
Trinidad and Tobago	3240-9												
Turks and Caicos Islands	3781-8												
Virgin Islands, British	3580-7												
TOTAL CARIBBEAN	3440-1												

Name of Reporting Entity: Pension and Retirement Plan Investments I, LP ID Number: 0004399793 As of Date: May 31, 2012 TIC Form S Page 6 of 11

				Purchases	and Sales	of Domestic S	ecurities			Purchase	es and Sales	of Foreign Se	curities
FOREIGN COUNTRIE		U.S. TREAS FEDERAL FINA BONDS AN	ANCING BANK	BONDS OF CORPORAT FEDERALLY- AGEN	U.S GOV'T FIONS AND SPONSORED		DRATE AND	U.S. EQ	UITIES	FOREIGN		FOREIGN I	
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
<u>Asıa</u> Afghanistan	4040-1												
ahrain	4070-3												
Bangladesh	4074-6												
Bhutan	4081-9												
Brunei	4100-9												
Burma	4110-6												
Cambodia	4120-3												
China, Mainland	4140-8 4500-4												
ast Timor long Kong	4200-4											+	
ndia	4210-2												
ndonesia	4221-8												
an	4230-7												
aq	4240-4												
srael	4250-1												
apan	4260-9												
ordan	4270-6												
orea, North	4440-7												
orea, South	4300-1												
uwait	4310-9												
aos ebanon	4330-3 4341-9												
.ebanon Macau	4341-9												
Malaysia	4360-5												
Maldives	4370-2												
Mongolia	4381-8												
epal	4420-2												
man	4410-5												
akistan	4470-9												
hilippines	4480-6		•		•		•						
latar	4510-1												
audi Arabia	4560-8							ļ					
ingapore	4601-9												
ri Lanka	4131-9												
yria	4620-5 4630-2												
aiwan hailand	4641-8							 		-			
Inited Arab	4041-6												
Inited Arab Emirates													
(Trucial States)	4660-4												
rietnam	4690-6												
est Bank & Gaza	4720-1												
emen	4710-4												

				Purchase	s and Sales	of Domestic	Securities			Purchase	s and Sales	of Foreign S	ecurities
Foreigi Countrii		U.S. TREAS FEDERAL FINA BONDS AN	NCING BANK	BONDS OF CORPORAT FEDERALLY-S AGEN	IONS AND SPONSORED	U.S. CORPO OTHER		U.S. EQ	QUITIES	FOREIGN	BONDS	FOREIGN I	EQUITIES
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
ASIA CONT													
OTAL ASIA	4999-9												
AFRICA Algeria	5010-5												
ngola	5020-2												
Bank of Central African States BEAC)	5031-8												
Benin	5180-2												
lotswana	5050-4												
Burkina Faso	5711-8												
urundi ameroon	5080-6 5100-4							-					
Cape Verde	5120-9					1							
Central African Republic	5130-6												
Central Bank of Vest African States (BCEAO)	5064-4												
Chad	5140-3							†					
Comoros	5151-9												
Congo (Brazzaville)	5160-8												
Congo (Kinshasa)	5170-5												
Cote d'Ivoire (Ivory Coast)	5300-7												
)jibouti	5230-2												
gypt	5700-2												
quatorial Guinea	5194-2 5201-9												
ritrea thiopia	5210-8			-		1							
Sabon	5241-8					1							
Sambia, The	5250-7							1					
hana	5260-4												
iuinea	5270-1												
Guinea-Bissau	5440-2												
lenya	5310-4												
esotho	5315-5					1							
iberia	5320-1 5330-9					 		 		 			
ibya Nadagascar	5340-6					1		1				 	
lalawi	5350-3			 				†					
Mali	5358-9												
Mauritania	5370-8												

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Mayotte 545 Morocco 540 Morocco 540 Mozambique 540 Valambia 541 Vigeria 542 Vigeria 543 Réunion 546 Réunion 548 Réunion 544 Réunion 548 Réunion 546 Reunion 551 Saint Helena 552 Principe 562 Senegal 553 Seychelles 554 Siorra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Fanzania 564	-	U.S. TREAS FEDERAL FINA BONDS AN PURCHASES (1) Millions	NCING BANK	BONDS OF CORPORA FEDERALLY- AGEN PURCHASES (3) Millions	TIONS AND SPONSORED	U.S. CORPCOTHER PURCHASES (5) Millions		U.S. EC PURCHASES (7) Millions	SALES (8) Millions	FOREIGN PURCHASES (9) Millions	SALES (10) Millions	PURCHASES (11) Millions	SALES (12) Millions
AFRICA CONT. Mauritius 538 Mauritius 545 Maryotte 545 Morocco 540 Mozambique 540 Mozambique 540 Viger 542 Vigeria 543 Reunion 546 Salint Helena 551 Dao Tome & 552 Principe 568 Senegal 553 Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Manzania 564	380-5 451-8 400-3 408-9 412-7 420-8 430-5 460-7 501-8	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)
Mauritius 538 Mayotte 545 Mayotte 546 Morocco 544 Mores 540 Mozembique 540 Alamibia 541 Silger 542 Vigeria 543 Reunion 546 Saunion 546 Sant Helena 551 Sant Helena 551 Senegal 553 Seychelles 554 Sierra Leone 555 Sounda (56) 561 Sudan 561 Swaziland 562 Manzania 564	451-8 400-3 408-9 412-7 420-8 430-5 460-7 501-8	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions
Mayotte 545 Morocco 540 Morocco 540 Mozambique 540 Valambia 541 Vigeria 542 Vigeria 543 Réunion 546 Réunion 548 Réunion 544 Réunion 548 Réunion 546 Reunion 551 Saint Helena 552 Principe 562 Senegal 553 Seychelles 554 Siorra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Fanzania 564	451-8 400-3 408-9 412-7 420-8 430-5 460-7 501-8												
Morocco 540 Mozembique 540 Mozembique 540 Jambia 541 Viger 542 Vigeria 543 Veunion 546 Saint Helena 551 Sao Tome & 552 Principe 5enegal Seechelles 554 Sierra Leone 555 Somalia 566 South Africa 567 Sudan 561 Swaziland 562 Janzania 564	400-3 408-9 412-7 420-8 430-5 460-7 501-8												
Mozembique 540 Valamibia 541 Viger 542 Vigeria 543 Rèunion 546 Revanda 550 Saint Helena 551 Bao Tome & 552 Principe 5enegal 553 Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Vanzania 564	408-9 412-7 420-8 430-5 460-7 501-8												
Namibia 541 Viger 542 Vigeria 543 Reunion 546 Reunion 546 Reunion 546 Reunion 550 Saint Helena 551 Seo Tome & 552 Principe 588 Senegal 553 Serrat Leone 555 Sierrat Leone 555 Somalia 566 South Africa 567 Swazilend 562 Fanzania 564	412-7 420-8 430-5 460-7 501-8												
Uiger 542 Vigeria 543 Séunion 546 Rivanda 550 Saint Helena 551 Sao Tome & 552 Principe 56e Seepchelles 554 Sierra Leone 555 Somalia 556 South Africa 567 Sudan 561 Swaziland 562 Fanzania 564	420-8 430-5 460-7 501-8												
Vigeria 543 Aèunion 546 Aèunion 546 Saint Helena 551 Sao Tome & 552 Principe 561 Senegal 553 Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Janzania 564	430-5 460-7 501-8												
Neunion 546 Newanda 550 Saint Helena 551 Sao Tome & 552 Principe 552 Senegal 553 Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 567 Swaziland 562 Fanzania 564	460-7 501-8												
Rwanda 550 Saint Helena 551 Sao Tome & 552 Principe 552 Senegal 553 Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swazilend 562 Fanzania 564	501-8												
Saint Helena 551 Jao Tome & 552 552 Principe 56e Seepchelles 553 Sierra Leone 555 Somalia 556 South Africa 567 Sudan 561 Swazilland 562 Janzania 564													
Gao Tome & 552 Principe 552 Seenegal 553 Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Fanzania 564	510-7												
Principe Senegal 553 Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 567 Sudan 561 Swaziland 562 Fanzania 564													
Senegal 553 Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Canzania 564	520-4												
Seychelles 554 Sierra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Fanzania 564													
Sierra Leone 555 Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Fanzania 564	530-1												
Somalia 556 South Africa 557 Sudan 561 Swaziland 562 Fanzania 564	540-9												
South Africa 557 Sudan 561 Swaziland 562 Fanzania 564	550-6												
Gudan 561 Swaziland 562 Fanzania 564	560-3												
Swaziland 562 Fanzania 564	571-9												
Fanzania 564	610-3												
	621-9												
	640-5												
	650-2												
	670-7												
	680-4												
	600-6	l											
Zimbabwe 547 rotal Africa 599	720-7										I		

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Foreign Countries Code		Purchases and Sales of Domestic Securities									Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES		
		PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)	
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	
OTHER COUNTRIES													I	
Australia	6008-9													
British Indian	6020-8													
Ocean Territory	00200													
Cook Islands	6040-2													
iji	6060-7													
rench Polynesia	6070-4													
iribati	6052-6													
farshall Islands	6120-4													
Aicronesia.	6030-5													
ederated States	00000												l	
of														
Vauru	6130-1													
lew Caledonia	6140-9													
lew Zealand	6168-9													
liue	6180-8													
Palau	6250-2													
Papua New	6175-1													
Guinea														
Pitcairn Islands	6210-3													
St. Pierre and	6221-9													
/liquelon													l	
Samoa	6261-8													
olomon Islands	6230-8													
okelau Islands	6240-5													
onga	6244-8													
uvalu	6051-8												i	
'anuatu	6160-3													
Vallis and Futuna	6011-9													
TOTAL ALL	6990-6													
THER													I	
COUNTRIES													l	

Foreign Countries		Purchases and Sales of Domestic Securities									Purchases and Sales of Foreign Securities			
		U.S. TREASURY AND FEDERAL FINANCING BANK BONDS AND NOTES		BONDS OF U.S GOV'T CORPORATIONS AND FEDERALLY-SPONSORED AGENCIES		U.S. CORPORATE AND OTHER BONDS		U.S. EQUITIES		FOREIGN BONDS		FOREIGN EQUITIES		
	CODE	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)	PURCHASES (9)	SALES (10)	PURCHASES (11)	SALES (12)	
		Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions	
nternational & R	egional												İ	
<u>Organizations</u>	7290-7												ĺ	
nternational uropean	7390-3													
atin American	7491-8													
Caribbean	7494-2													
Asian	7590-6													
African	7690-2													
Middle Eastern	7790-9													
TOTAL INT'L &	7999-5												ĺ	
REGIONAL ORGS													L	
GRAND TOTAL	9999-6											227	1,774	
OF WHICH ITEM: SSET-BACKED SE	CURITIES 8999-1													

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MEMORANDUM: PUR	EMORANDUM: PURCHASES AND SALES OF LONG-TERM DOMESTIC SECURITIES BY FOREIGN OFFICIAL INSTITUTIONS												
FOREIGN	FINANCING BA	RY AND FEDERAL ANK BONDS AND OTES	AND FEDERAL	OV'T CORPORATIONS LLY-SPONSORED ENCIES	U.S CORPORAT BON		U.S. EQUITIES						
COUNTRIES	PURCHASES (1)	SALES (2)	PURCHASES (3)	SALES (4)	PURCHASES (5)	SALES (6)	PURCHASES (7)	SALES (8)					
	Millions	Millions	Millions	Millions	Millions	Millions	Millions	Millions					
· · · · · · · · · · · · · · · · · · ·													
	+		 	 			 						
	 			-			 						
GRAND TOTAL 9999-6	<u> </u>						<u> </u>						
OF WHICH FOLITEM: ASSET-BACKED SECURITIES 8999-1													

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